

SPAN® Parameter Trigger on Emergency Margin Call

Three-month TONA Futures&Options One-month TONA Futures BOJ Meeting TONA Futures	Effective from October 19, 2026 to October 21, 2026
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1. SPAN® Parameter

Parameters	Three-month TONA Futures&Options (O3)&(O3O)	One-month TONA Futures (O1)	BOJ Meeting TONA Futures (G1)
Price Scan Range	Months 1-4 : ¥11,250 (4.5 ticks) Months 5-6 : ¥21,250 (8.5 ticks) Months 7-20 : ¥26,250 (10.5 ticks)	All Months : ¥15,000 (6.0 ticks)	All Months : ¥25,000 (10.0 ticks)
Volatility Scan Range	0.03%	—	—
Intra-commodity Spread Tier	Tier 1 : Months 1-4 Tier 2 : Months 5-6 Tier 3 : Months 7-20	Tier 1 : All Months	Tier 1 : All Months
Tiered Intra-commodity Spread Charge Rate	1 - 2 : ¥6,250 (2.5 ticks) 1 - 3 : ¥10,000 (4.0 ticks) 1 - 1 : ¥11,250 (4.5 ticks) 2 - 3 : ¥13,750 (5.5 ticks) 2 - 2 : ¥15,000 (6.0 ticks) 3 - 3 : ¥18,750 (7.5 ticks)	1 - 1 : ¥17,500 (7.0 ticks)	1 - 1 : ¥25,000 (10.0 ticks)
Inter-commodity Spread Credit Rate (Dita Per Spread Ratio)	G1 - O3 45 % (1 : 1) O1 - O3 40 % (1 : 1) O1 - G1 0 % (1 : 1)		
Short Option Minimum Rate	¥300	—	—

2. Trigger on Emergency Margin Call

Scan Range	Three-month TONA Futures, Second Contract Month : 4.6 ticks or more
Extreme move	Three-month TONA Futures, Second Contract Month : 50.1 ticks or more